ELSEVIER

Mathematics and Computers in Simulation 62 (2003) 567–571

MATHEMATICS AND COMPUTERS IN SIMULATION

www.elsevier.com/locate/matcom

Author index of volume 62

(The issue number is given in front of the page number)

Albrecher, H., R. Kainhofer and **R.F. Tichy,** Simulation methods in ruin models with non-linear dividend barriers (62) 277
Alexandrov, V.N., I.T. Dimov, A. Karaivanova and **C.J.K. Tan,** Parallel Monte Carlo algorithms for information retrieval (62) 289
Alfinito, E., *see* **Pennetta, C.** (62) 495
Asatryan, A., *see* **Langtry, T.** (62) 385
Asenov, A., *see* **Kalna, K.** (62) 357
Asotsky, D.I., *see* **Sobol', I.M.** (62) 255
Atanassov, E., I. Dimov and **A. Dubus,** A new weighted Monte Carlo algorithm for elastic electron backscattering from surfaces (62) 297

Bertoni, A., *see* **Bordone, P.** (62) 307
Bordone, P., A. Bertoni, R. Brunetti and **C. Jacoboni,** Monte Carlo simulation of quantum electron transport based on Wigner paths (62) 307
Botten, L., *see* **Langtry, T.** (62) 385
Boyle, P.P., A.W. Kolkiewicz and **K.S. Tan,** An improved simulation method for pricing high-dimensional American derivatives (62) 315
Brunetti, R., *see* **Bordone, P.** (62) 307
Bufler, F.M., A. Schenk and **W. Fichtner,** Proof of a simple time-step propagation scheme for Monte Carlo simulation (62) 323

Chen, M. Equations for bi-directional waves over an uneven bottom (62) 3
Chin-Bing, S.A., A. Warn-Varnas, D.B. King, K.G. Lamb, M. Teixeira and **J.A. Hawkins,** Analysis of coupled oceanographic and acoustic soliton simulations in the Yellow Sea: a search for soliton-induced resonances (62) 11

Daniel, M., *see* **Veerakumar, V.** (62) 163
Derflinger, G., *see* **Leydold, J.** (62) 405
Dimov, I., *see* **Atanassov, E.** (62) 297
Dimov, I.T., *see* **Alexandrov, V.N.** (62) 289
Draayer, J.P., *see* **Ludu, A.** (62) 91
Dubaric, E., *see* **Nilsson, H.-E.** (62) 471
Dubus, A., *see* **Atanassov, E.** (62) 297

PII: S0378-4754(03)00027-2

Engelbrecht, J., *see* **Salupere, A.** (62) 137
Englund, U., *see* **Nilsson, H.-E.** (62) 471
Entacher, K., W.Ch. Schmid and **A. Uhl,** Editorial (62) 217

Feller, J., *see* **Mergenthaler, W.** (62) 443
Fichtner, W., *see* **Bufler, F.M.** (62) 323
Flahive, M.E. The quality parameter for digital (t, m, s)-nets (62) 327

García-Ripoll, J.J., V.V. Konotop, B. Malomed and **V.M. Pérez-García,** A quasi-local Gross–Pitaevskii equation for attractive Bose–Einstein condensates (62) 21
Giacobbo, F., *see* **Marseguerra, M.** (62) 421
Given, J.A., *see* **Hwang, C.-O.** (62) 347
Goodnick, S.M., *see* **Saraniti, M.** (62) 501
Granger-Piché, J., *see* **L'Ecuyer, P.** (62) 395
Grimshaw, R. and **G. Iooss,** Solitary waves of a coupled Korteweg-de Vries system (62) 31
Guo, J. and **T.R. Taha,** Parallel implementation of the split-step and the pseudospectral methods for solving higher KdV equation (62) 41

Haslam, M., *see* **Mallier, R.** (62) 109
Hawkins, J.A., *see* **Chin-Bing, S.A.** (62) 11
Heinrich, S. From Monte Carlo to quantum computation (62) 219
Hickernell, F.J., *see* **Hong, H.S.** (62) 335
Hjelm, M., *see* **Nilsson, H.-E.** (62) 471
Holm, D.D. Rasetti–Regge Dirac bracket formulation of Lagrangian fluid dynamics of vortex filaments (62) 53
Hong, H.S., F.J. Hickernell and **G. Wei,** The distribution of the discrepancy of scrambled digital (t, m, s)-nets (62) 335
Hörmann, W., *see* **Leydold, J.** (62) 405
Hwang, C.-O., M. Mascagni and **J.A. Given,** A Feynman–Kac path-integral implementation for Poisson's equation using an h-conditioned Green's function (62) 347

Iooss, G., *see* **Grimshaw, R.** (62) 31

Jacoboni, C., *see* **Bordone, P.** (62) 307
Jiang, T. and **A.B. Owen,** Quasi-regression with shrinkage (62) 231

Kainhofer, R., *see* **Albrecher, H.** (62) 277
Kalna, K. and **A. Asenov,** Nonequilibrium and ballistic transport, and backscattering in decanano HEMTs: a Monte Carlo simulation study (62) 357
Karaivanova, A., *see* **Alexandrov, V.N.** (62) 289
Kevrekidis, P.G. and **M.I. Weinstein,** Breathers on a background: periodic and quasiperiodic solutions of extended discrete nonlinear wave systems (62) 65
Kevrekidis, P.G. and **V.V. Konotop,** Compactons in discrete nonlinear Klein–Gordon models (62) 79
King, D.B., *see* **Chin-Bing, S.A.** (62) 11
Kolkiewicz, A.W., *see* **Boyle, P.P.** (62) 315
Konotop, V.V., *see* **García-Ripoll, J.J.** (62) 21
Konotop, V.V., *see* **Kevrekidis, P.G.** (62) 79

Kosina, H., M. Nedjalkov and **S. Selberherr,** An event bias technique for Monte Carlo device simulation (62) 367
Kosina, H., *see* **Nedjalkov, M.** (62) 453
Kröger, H., X.Q. Luo and **K.J.M. Moriarty,** Thermodynamical observables in a finite temperature window from the Monte Carlo Hamiltonian (62) 377

Lamb, K.G., *see* **Chin-Bing, S.A.** (62) 11
Langtry, T., L. Botten, A. Asatryan and **R. McPhedran,** Monte Carlo modelling of imperfections in two-dimensional photonic crystals (62) 385
Lécot, C., *see* **Ogawa, S.** (62) 487
L'Ecuyer, P. and **J. Granger-Piché,** Combined generators with components from different families (62) 395
Ledford, J.S., *see* **Mergenthaler, W.** (62) 443
Leydold, J., G. Derflinger, G. Tirler and **W. Hörmann,** An automatic code generator for nonuniform random variate generation (62) 405
Li, Y., H.-M. Lu, T.-W. Tang and **S.M. Sze,** A novel parallel adaptive Monte Carlo method for nonlinear Poisson equation in semiconductor devices (62) 413
Lohrer, M., *see* **Strepp, W.** (62) 519
Lu, H.-M., *see* **Li, Y.** (62) 413
Ludu, A., R.F. O'Connell and **J.P. Draayer,** Nonlinear equations and wavelets (62) 91
Luo, X.Q., *see* **Kröger, H.** (62) 377

Malfliet, W. Travelling-wave solutions of coupled nonlinear evolution equations (62) 101
Mallier, R. and **M. Haslam,** Modal interactions in a Bickley jet: comparison of theory with direct numerical simulation (62) 109
Malomed, B., *see* **García-Ripoll, J.J.** (62) 21
Marseguerra, M., E. Zio, E. Patelli, F. Giacobbo, G. Ventura and **G. Mingrone,** Monte Carlo simulation of contaminant release from a radioactive waste deposit (62) 421
Mascagni, M., *see* **Hwang, C.-O.** (62) 347
Matsumoto, M. and **T. Nishimura,** Sum-discrepancy test on pseudorandom number generators (62) 431
Mauersberg, B., *see* **Mergenthaler, W.** (62) 443
McPhedran, R., *see* **Langtry, T.** (62) 385
Mergenthaler, W., B. Mauersberg, J. Feller, L.J. Stuehler, W.T. O'Grady Jr. and **J.S. Ledford,** Application of the simulated annealing local search technique to problems of redundancy elimination in functional and parametric tests of integrated circuits (62) 443
Mickens, R.E. A nonstandard finite difference scheme for the diffusionless Burgers equation with logistic reaction (62) 117
Mingrone, G., *see* **Marseguerra, M.** (62) 421
Moriarty, K.J.M., *see* **Kröger, H.** (62) 377

Nedjalkov, M., H. Kosina and **S. Selberherr,** Monte Carlo algorithms for stationary device simulations (62) 453
Nedjalkov, M., *see* **Kosina, H.** (62) 367
Needs, R.J., *see* **Nekovee, M.** (62) 463
Nekovee, M., W. Matthew C. Foulkes and **R.J. Needs,** Quantum Monte Carlo studies of density functional theory (62) 463

Nielaba, P., *see* **Strepp, W.** (62) 519
Nilsson, H.-E., E. Dubaric, M. Hjelm and **U. Englund,** Monte Carlo simulation of the transient response of single photon absorption in X-ray pixel detectors (62) 471
Ninomiya, S. A new simulation scheme of diffusion processes: application of the Kusuoka approximation to finance problems (62) 479
Nishimura, T., *see* **Matsumoto, M.** (62) 431

O'Connell, R.F., *see* **Ludu, A.** (62) 91
Ogawa, S. and **C. Lécot,** A quasi-random walk method for one-dimensional reaction–diffusion equations (62) 487
Ogawa, S., *see* **Takemi, T.** (62) 539
O'Grady Jr., W.T., *see* **Mergenthaler, W.** (62) 443
Owen, A.B., *see* **Jiang, T.** (62) 231

Patelli, E., *see* **Marseguerra, M.** (62) 421
Pennetta, C., L. Reggiani and **E. Alfinito,** Monte Carlo simulation of electromigration phenomena in metallic lines (62) 495
Pérez-García, V.M., *see* **García-Ripoll, J.J.** (62) 21
Peterson, P., *see* **Salupere, A.** (62) 137

Reggiani, L., *see* **Pennetta, C.** (62) 495
Ruuth, S.J., *see* **Spiteri, R.J.** (62) 125

Salupere, A., J. Engelbrecht and **P. Peterson,** On the long-time behaviour of soliton ensembles (62) 137
Saraniti, M., J. Tang, S.M. Goodnick and **S.J. Wigger,** Numerical challenges in particle-based approaches for the simulation of semiconductor devices (62) 501
Schenk, A., *see* **Bufler, F.M.** (62) 323
Schmid, W.C.h., *see* **Entacher, K.** (62) 217
Schreiber, M. and **T. Vojta,** The Hartree-Fock based diagonalization—an efficient algorithm for the treatment of interacting electrons in disordered solids (62) 243
Schürer, R. A comparison between (quasi-)Monte Carlo and cubature rule based methods for solving high-dimensional integration problems (62) 509
Selberherr, S., *see* **Kosina, H.** (62) 367
Selberherr, S., *see* **Nedjalkov, M.** (62) 453
Sengupta, S., *see* **Strepp, W.** (62) 519
Sobol', I.M. and **D.I. Asotsky,** One more experiment on estimating high-dimensional integrals by quasi-Monte Carlo methods (62) 255
Spiteri, R.J. and **S.J. Ruuth,** Non-linear evolution using optimal fourth-order strong-stability-preserving Runge–Kutta methods (62) 125
Strepp, W., S. Sengupta, M. Lohrer and **P. Nielaba,** Phase transitions in model colloids in reduced geometry (62) 519
Stuehler, L.J., *see* **Mergenthaler, W.** (62) 443
Sugita, H. Dynamic random Weyl sampling for drastic reduction of randomness in Monte Carlo integration (62) 529
Sze, S.M., *see* **Li, Y.** (62) 413
Taha, T., *see* **Wazwaz, A.-M.** (62) 171

Taha, T.R. Foreword (62) 1
Taha, T.R., *see* **Guo, J.** (62) 41
Takemi, T. and **S. Ogawa,** Report on the numerical experiments of Haselgrove's method applied to the numerical solution of PDEs (62) 539
Tan, C.J.K., *see* **Alexandrov, V.N.** (62) 289
Tan, K.S., *see* **Boyle, P.P.** (62) 315
Tang, J., *see* **Saraniti, M.** (62) 501
Tang, T.-W., *see* **Li, Y.** (62) 413
Teixeira, M., *see* **Chin-Bing, S.A.** (62) 11
Tichy, R.F., *see* **Albrecher, H.** (62) 277
Tirler, G., *see* **Leydold, J.** (62) 405
Torres-Silva, H. and **M. Zamorano,** Chiral effects on optical solitons (62) 149

Uhl, A., *see* **Entacher, K.** (62) 217

Veerakumar, V. and **M. Daniel,** Modified Kadomtsev–Petviashvili (MKP) equation and electromagnetic soliton (62) 163
Ventura, G., *see* **Marseguerra, M.** (62) 421
Vojta, T., *see* **Schreiber, M.** (62) 243

W. Matthew Foulkes, C., *see* **Nekovee, M.** (62) 463
Wagner, W. Stochastic, analytic and numerical aspects of coagulation processes (62) 265
Warn-Varnas, A., *see* **Chin-Bing, S.A.** (62) 11
Wazwaz, A.-M. and **T. Taha,** Compact and noncompact structures in a class of nonlinearly dispersive equations (62) 171
Wei, G., *see* **Hong, H.S.** (62) 335
Weinstein, M.I., *see* **Kevrekidis, P.G.** (62) 65
Wigger, S.J., *see* **Saraniti, M.** (62) 501

Zamorano, M., *see* **Torres-Silva, H.** (62) 149
Zenchuk, A.I. Soliton with non-constant velocity (62) 191
Zio, E., *see* **Marseguerra, M.** (62) 421